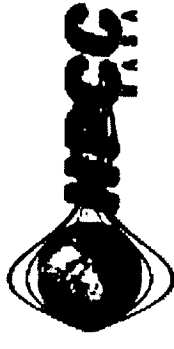


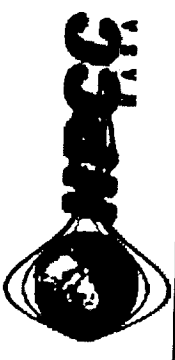
JPL



The Matpar Server on the HP Exemplar

**Paul Springer
High Performance Computing Group
Jet Propulsion Laboratory
California Institute of Technology
pls@volcanoes.jpl.nasa.gov
<http://www-hpc.jpl.nasa.gov/PS/MATPAR>**

JPL



Matpar Introduction

Background

Matpar Architecture

Matpar Design

Current Status

PVM vs MPI

Matpar Timings

Conclusions

Future Work

Background

Original request from Space Interferometry Mission (SIM) design engineers

- Matlab too slow on large problems (2000 x 2000 size matrices)
- Many jobs had to be run overnight

Next Generation Space Telescope (NGST) needs even greater capability

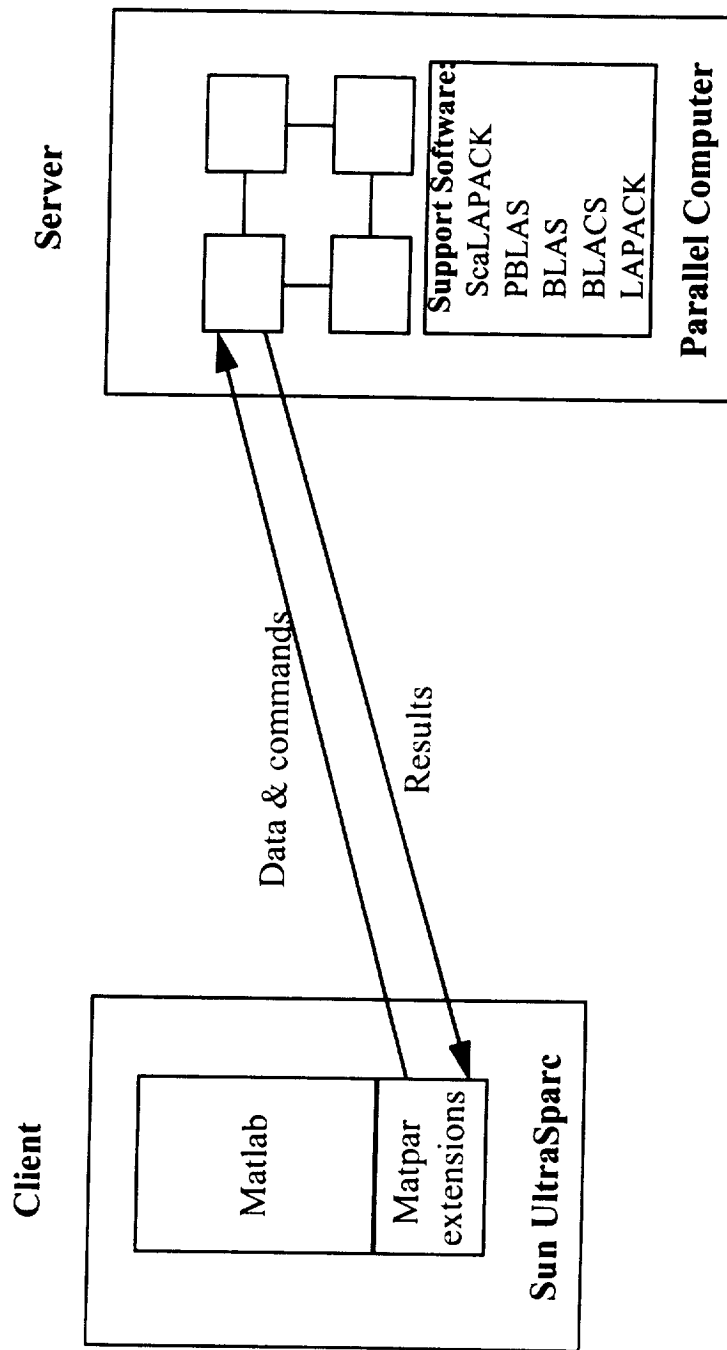
- Optical design for segmented mirror
- May use 100,000 x 1,000 size matrices

Work begun in early 1996 on parallel extensions to Matlab, called Matpar

Space Interferometry Mission



Matpar Architecture



Current Status (1.1 Release)

Functionality

- Matrix-matrix addition, subtraction, multiplication: `p_add(A,B)`, `p_sub(A,B)`, `p_mult(A,B)`
- Scalar multiplication: `p_smult(s,A)`
- Identity matrix generation: `p_eye(m,n)`
- Inverse, pseudo inverse: `p_inv(A)`, `p_pinv(A)`
- SVD: `p_svd(A)`
- Calculate $A * A^T$: `p_multtrans(A)`
- Trace of $A * A^T$: `p_trace(A,1)`
- QR factorization: `p_qr(A)`
- LU factorization: `p_lu(A)`
- Solve $A * X = B$: `p_solve(A,B)`
- Frequency response calculations: `p_freqresp(A,B,C,D,w)`
- Bode plot calculations: `p_bode(A,B,C,D,w)`
- Select computer and node count: `p_config(computer, node count)`
- Persistence: `p_persist(A,1)`

Matpar Design

Only certain operations parallelized

Simple Matlab style function calls

- $B = \text{qr}(A)$ becomes $B = \text{p_qr}(A)$
- $C = A * B$ becomes $C = \text{p_mult}(A, B)$

Calls can be made seamlessly

Calls invoke .m and .mex files

- Matlab standard method of extending the language

Compatibility with MATLAB versions 4 and 5

Client/Server Details

One MEX file for each parallel routine

- All MEX files call single shared object module
- All client code written in C

Matpar client code uses PVM to initiate server session on MPP

- Server code is object oriented, written in C++
- MPP node 0 is “coordinator” node and communicates to client
- Coordinator node distributes client data to other MPP nodes
- Coordinator node collects result data and sends to client
- Results can be made persistent for one operation, or more permanently
- Matrices larger than 512 x 512 are sent as separate PVM messages
- Server session remains active until user quits MATLAB

Client/Server Communication Protocol: Requests

Command (int)

Command data: count, data,... (ints)

- useful for hints, auxiliary command data, etc.

Data types: count, type,... (ints)

- IMDBLCLK--double precision matrix sent block by block
- IMDBLDIAG--double precision diagonal matrix
- IMDBLREPMAT-- double precision matrix to be replicated on each node
- REFMAT--reference number for persistent matrix
- IMDBL--double precision scalar
- etc.

Data: count, data,...

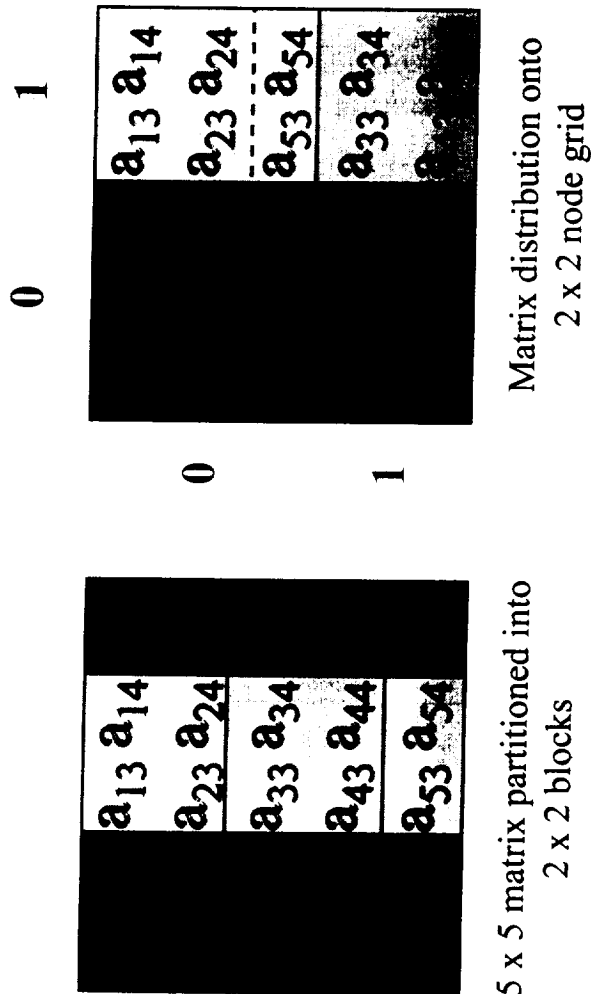
- IMDBLCLK--matrix row count, matrix col count, block row count, block col count, row blocking factor, col blocking factor, data
- IMDBLMAT--row count, col count, data
- REFMAT--reference number

Client/Server Communication Protocol: Results

Data: count, type, data, type, data, ...

- IMDBL--double precision scalar
- IMDBLMAT-- double precision matrix
- IMDBLCMAT-- double precision matrix with complex data
- IMDBLCLK-- double precision matrix returned block by block
- REFMATSIZE--size of persistent matrix
- IMDBLDIAG-- double precision diagonal matrix

Block Cyclic Data Distribution



5 x 5 matrix partitioned into 2×2 blocks

Matrix distribution onto 2×2 node grid

Matpar Server Objects: Matrices

Derived classes

- CompMatrix--complex matrix
- BCompMatrix--banded complex matrix
- RDMatrix--replicated diagonal matrix

Class data

- matrix layout
- row and col counts

Methods

- constructors & destructors
- replication, collection & distribution
- ScaLAPACK operations
- assignment, equality testing, filling

Matpar Server Objects: Request

Class data

- command
- input data arrays
- result data
- error information

Methods

- high level functional calls
- argument retrieval functions
- persistent matrix creation and retrieval
- result creation routines

Matpar Server Objects: Input Data Items

Abstract base class to hold each data object

Derived classes

- ImBlkData--immediate block data
- ImDblData--double precision scalar
- ImIntData--integer scalar
- ImMatData--double precision matrix
- ImRepMatData--replicated real matrix
- ImRepMatIData--imaginary part of ImRepMatData
- ImFileData--data from disk file
- RefMatData--reference to persistent matrix

Class data

- metadata, pointers to data

Methods

- build()
- pack() & unpack() (PVM)

Matpar Server Objects: Output Data Items

Abstract base class to hold each data object

Derived classes

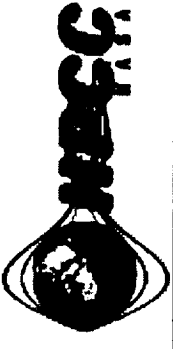
- DstIntData--integer scalar result
- DstDbldata--double precision scalar result
- DstMatData--matrix result
- DstDiagData--diagonal matrix result

Class data

- metadata
- pointers to data

Methods

- output() (debugging)
- pack() (PVM)
- packBlock() (PVM)



Matpar Server Objects: Matrix Block Iterator

Modeled after C++ Standard Template Library iterators

Encapsulates data layout information for this node

Allows programmer to efficiently access contiguous data within block

Class data

- global column # of first column of current iterator block
- global row # of first row of current iterator block
- private data regarding block layout

Methods

- ++ operator iterates through matrix blocks on this node
- getLastBlkCol()--returns global column # of last column of current block
- getLastBlkRow()--returns global row # of last row of current block

PVM vs MPI

Job control requirements

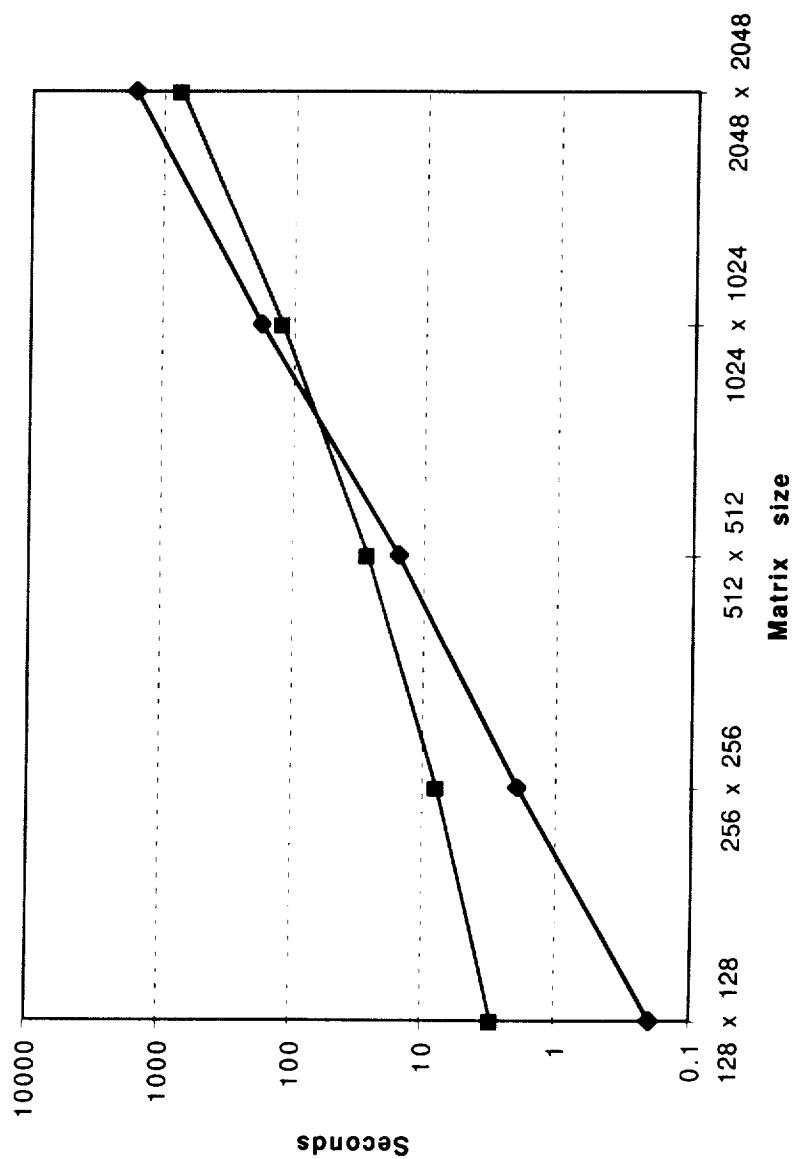
- Client initiates server transparently to user
- This generally involves starting a script on server, that goes through server's queuing system to start pvmd
- At run time, user decides which of many possible servers to use

MPI limitations

- LAM MPI does not work on our system
"recon" reads a blank system table
- Other versions of MPI do not support dynamic processes
- From MPI-2 spec, p. 86: "If the program named in **command** does not call MPI_INIT, but instead forks a process that calls MPI_INIT, the results are undefined."
- p. 83: "Complex interaction of an MPI application with its runtime environment should be done through ... pvm_addhosts..."
- Workarounds to MPI limitations are cumbersome

Timings--Matrix inversion

Matrix Inversion Timings



Conclusions

Applying parallelism to MATLAB can speed solutions of large problems

The client/server approach Matpar uses provides ease of use and good speed

For $O(n^3)$ calculations on large problems, Matpar is faster than MATLAB on a Sun UltraSparc

- When data transfer rates are included, crossover point is with 512×512 matrices
- When no large data transfers are needed (eg. data is persistent), Matpar is faster for even smaller matrices

Future Matpar Work

Complete release of version 1.1

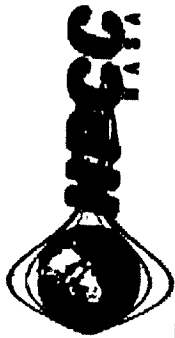
Port to MPI

Completely handle complex matrices

Update to use ScaLAPACK 1.5 (matrix redistribution)

Do more timings to characterize performance

- How to determine best block size?
- How to determine ideal number of processors?



Acknowledgments

The work described in this publication was carried out by the Jet Propulsion Laboratory, California Institute of Technology under a contract with the National Aeronautics and Space Administration.

Part of the research reported here was performed using the HP SPP-2000 operated by the Center for Advanced Computing Research at Caltech; access to this facility was provided by Caltech.